

**CALIFORNIA PUBLIC EMPLOYEES'  
RETIREMENT SYSTEM**

**BOARD OF ADMINISTRATION**

**INVESTMENT COMMITTEE**

**September 11, 2006**

**Supplemental Reporting Document**

**(July 2006 Reporting Period)**

**Supplemental Reporting Document  
Table of Contents  
September 2006 Investment Committee Meeting  
(July 2006 Reporting Period)**

**Chief Investment Officer's/Assistant Executive Officer's Report**

- Asset Allocation
- Performance
- California Investments
- Disclosure of Closed Session Action Items

**Activity Reports**

- Alternative Investment Management (AIM) Program
- Risk Managed Absolute Return Strategies Program
- Real Estate Opportunistic Program

**Quarterly Reports**

- CalPERS Affiliate Funds
- Legislators' Retirement System
- Deferred Compensation Program
- Securities Lending Earnings
- Supplemental Savings Programs
- Internally Managed Domestic Equity Index Fund (No items to report)

**Investment Transactions**

**Public Employees Retirement Fund**

- Fixed Income Transactions
  - Internal Domestic and International
  - External International and High Yield
  - Member Home Loan Program
  - High Yield Performance
- Equity Summary and Transaction
  - Internal Domestic
  - Corporate Actions
  - External Domestic
  - External International
- Internal Programs
  - Real Estate Equity Transactions
  - AIM Program Transactions
  - AIM Program Items Completed Under Delegation of Authority
  - Internally Managed Derivative Transactions Summary
  - Risk Managed Absolute Return Strategies Program Transactions
  - Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority (No items to report)

**Affiliate Funds**

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care